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Professor John Hull discusses Derivatives Markets /u0026 the Funding Value Adjustment (FVA)

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Let  $w_1$  be the position in the first traded option and  $w_2$  be the position in the second traded option. We require:  $6,000 = 1.5w_1 + 0.5w_2$   
 $4,000 = 0.8w_1 + 0.6w_2$  The solution to these equations can easily be seen to be  $w_1 = 3,200$ ,  $w_2 = 2,400$ .

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Solution Manual John Hull Risk Management

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